BRAINTRADE
WIR MACHEN DEN KURS

S.W.I.F.T Message formats for contract notes and trade confirmations in XONTRO Trade

Valid as of December 4th, 2017

Version: 21.52 (update 3)

Release version update finished on May 31st, 2017

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

Contract notes/trade confirmations (MT512)

Function: Transmission of trade confirmations and contract notes in S.W.I.F.T. - format. The following transaction types are possible:

- transactions mediated by brokers – local
- interbank transactions – local
- PUEV transactions between banks
- PUEV transactions with intermediaries
- XONTRO Order transactions
- INVESTRO transactions
- EUFO transactions
- MAX-ONE transactions

Note: Transmission of CCP trades has been deactivated.

BrainTrade may use the following parameters for trade contract notes data carrier transmissions according to the customer's wishes:

Transmission parameters:
- Floor trades on an 15 minutes basis
- Floor trades on an hourly basis
- Floor trades on a daily basis
- DWZ order numbers included
- Bank (member) internal order numbers included
- No order numbers included
- Manual trade references included
- No manual trade references included

Should you have any questions, please refer to BrainTrade at phone +49 (0) 69 - 58 99 78 - 110.

Note: Contract note data carriers will be sent via file transfer and not via S.W.I.F.T..The S.W.I.F.T. address given in the basic header and application header will not be used for transmission.

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Example for contract notes data record structures:

Settlement orders:

BUY SIDE		SELL SIDE	
Bank 1:	order 1 = 100	Bank 3:	order 4 = 400
	order 2 = 50		
Bank 2:	order 3 = 250		

The following contact notes (SNO) and trades (GNR) result from the algorithm of allocation above:

SNO1/GNR1:	Bank 1 = 150	**SNO2**/GNR1:	Bank 3 = 150
SNO3/GNR2:	Bank 2 = 250	**SNO4**/GNR2:	Bank 3 = 250

One MT 512 is generated for each trade per financial institute. If necessary, 'n' MT 599s are generated in the following way:

SNO1 MT 512
Recipient =	bank 1
20:	GNR1
21:	/MT599
23:	buy
Number	150
Counterparty	bank 3

SNO2 MT 512
Recipient =	bank 3
20:	GNR1
21:	/MT599
23:	sell
Number	150
Counterparty	bank 1

SNO1 MT 599
Recipient = bank 1
20:        serial no.
79:        GNR1 (1st row/SNO-Ref.)
           order no. 1 (2nd row/ONR-Ref.) nominal 100
           order no. 2 (3rd row/ONR-Ref.) nominal   50

SNO2 MT 599
Recipient =   bank 3
20:               serial no.
79:               GNR1 (1st row/SNO-Ref.)
order no. 4 (2nd row/ONR-Ref.) nominal 150

SNO3 MT 512
Recipient =	bank 2
20:	GNR2
21:	order no. 3
23:	buy
Number	250
Counterparty	bank 3

SNO4 MT 512
Recipient =	bank 3
20:	GNR2
21:	/MT599
23:	sell
Number	250
Counterparty	bank 2

SNO4 MT 599
Recipient =	bank 3
20:	serial no.
79:	GNR2 (1st row/SNO-Ref.)
	order no. 4 (2nd row/ONR-Ref.)
	nominal 250

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The section below illustrates the structure of contract note data carriers in S.W.I.F.T. format.

The first part of the S.W.I.F.T. message consists of the basic header:

Basic header:

Block indicator	= 1:		
Application indicator	= F	(1a)	for applications within **F**inancial sector
Data unit indicator	= 01	(2n)	for system and user messages
Address	= 12 digits	(4a2a2c1c3c)	recipient's S.W.I.F.T.- address for output messages
Session no.	= 0000	(4n)	selected application program
Sequential number	= 999999	(6n)	OSN (**O**utput **S**equence **N**umber)

Application header

Block indicator	= 2:		
Input / output indicator	= O	(1a)	for **O**utput
Transaction type	= 598	(3n)	MT = opening record / concluding record
	= 512	(3n)	MT = data record
	= 599	(3n)	MT = free format message
Time of entry	= hhmm	(4n)	time of record production
Input reference MIR	= yymmdd	(6n)	date of entry
	12 digits	(4a2a2c1c3c)	sender's S.W.I.F.T. - address
	0000	(4n)	session ID
	999999	(6n)	ISN (**I**nput **S**equence **N**umber)
Output date	= yymmdd	(6n)	
Output time	= hhmm	(4n)	
Priority	= N	(1n)	for '**N**ormal'

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Text block

Texts of user messages in S.W.I.F.T. I and II are identical, except for an additional block separator in S.W.I.F.T. II (= 4:).

Thereafter, the labels follow:

MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT

M	20:	Trade no.	3n6n7n
		– exchange trading place	3n
		– exchange trading day (yymmdd)	6n
		– serial number	7n
		(for a detailed description, see page 14)	
M	21:	Order reference	16x
		– **'DWZ'** constant for DWZ order number	3a
		– order number	
		-> exchange trading day (yymmdd)	6n
		-> serial number	7n
	or	–**'MAX'** constant for MAX-ONE order number	3a
		– order number	13n
		–**'OTC'** constant for bank-internal OTC number	3a
	or	– bank-internal OTC - number	13x
		–'**MAN**' constant for manually entered trades	3a
	or	(floor-range-cap-price)	
		– manual trade reference	13n
	or	–'**MFM**' constant for manually entered trades	3a
		(fixed price)	
		– manual trade reference	13n
	or	-'**ZWA**' constant for 'automated *Aufgabe* ('pending trades') closures' in CCP eligible instruments	3a
		- manual trade reference (not used at present)	13n
	or	– bank internal order no.	[16x]
	or	– **'/NONREF'**	[16x]
	or	– **'MT599'**	[16x]
		(for a detailed description, see pages 14-15)	

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT

O/M	LABEL	FIELD NAME	FORMAT
M	23:	Transaction type	6a/3n/[1a]/[J] [/[2x][/2x][/1a]]
		– 'BOUGHT' or 'SOLD'	6a
		– record type	/3n
		– indicator release for delivery Without content	/
		– indicator 'IW-trade'	/[J]
		– indicator own-account trading	[/[2x]
		– indicator for exchange trading **'AB'** – off-exchange trading **'BS'** – on-exchange trading	[/2x]
		– netting type	[/1a]]
		*(for a detailed description, see pages **16-17**)*	
M	31P:	Transaction details	6n3x/[2a]/[2a]/[1a]/[N] [6n,4n]
		– trade date (yymmdd)	6n
		– originator's exchange trading place:	3x
		– indicator for deviant trade date **'AS'**	/[2a]
		– indicator for fixed value date **'FZ'** - value vs. payment **'FE'** - value offering date	/[2a]
		– indicator for manual entry of interest days or discount days **'M'**	/[1a]
		– Prefix for price difference (see field 33S) **'N'**	/[N]
		– Different counterparty price	[6n,4n]
		*(for a detailed description, see page **19**)*	
M	30:	Further transaction details	6n/[4n]/[3x]/[2a]/[1a] /[4x]/[3x]
		– Date fixed value date (yymmdd) or dummy value '000000' if no entry was made	6n
		– Time of entry (hhmmss)	/[6n]
		– Exchange trading place of registration:	/[3x]
		– Indicator for differing date of transaction 'AA'	/[2a]
		– Indicator for "Settlement Trade"	/[1a]
		– MIC Venue	/[4x]
		– OTC Post Trade Indicator	/[3x]
		*(for a detailed description, see page **19**)*	
M	35A:	Type and number of units/nominal value of security	3a10n,3n
		– type of security	3a
		– unit or nominal value	10n,3n
		*(for a detailed description, see page **20**)*	

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT
M	35B:	1st row - securities identification number (SIN)	ISINb12c
		2nd row - securities short name	35x
		3rd row	3n1n/[4n,9n]/[8x] /[2x1n,9n]
		– type of custody	3n
		– unit of security quotation	1n
		'1' - unit quotation	
		'2' - percentage quotation	
		'3' - per thousand quotation	
		– interest rate	/[4n,9n]
		– coupon date	/[8x]
		– indicator - security with pool factor/ funding debentures	/[2x
		'PF' - securities with pool factor	
		'FS' - funding debentures	
		'IK' - index coefficient	1n,9n]
		– Pool factor/conversion factor	
		4th row	[ISINb12c]
		– serial SIN (in case of trading in ordinary securities numbers, the first series stored in the master data will be inserted)	
		*(for a detailed description, see pages **22-24**)*	
M	82D:	Counterparty	/4n/[20x]
		– CBF account number	/4n
		– LEI (Legal Entity Identifier)	/[20x]
M	87F:	Buyer/seller	4a/1x/4n
		– constant '**APMT**' = against payment	4a
		– constant '**C**' for buyer	/1x
		constant '**D**' for seller	
		– CBF - account no. of the buyer /seller	/4n
O	87F:	Buyer/seller	4a/1x/4n
		– constant '**APMT**' = against payment	4a
		– constant '**C**' for buyer	/1x
		constant '**D**' for seller	
		– CBF- account no. of the buyer /seller	/4n
		*(for detailed description of 82D + 87F, see page **25**)*	
M	33T:	Contract price	3a6n,4n
		– currency code (settlement currency if quoted in units, or else currency of securities account)	3a
		– amount	6n,4n
		*(for detailed description of 33T, see page **25**)*	

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT
O	32M:	Market value – currency code (settlement currency) – amount *(for detailed description of 32M, see page **26**)*	3a12n,2n 3a 12n,2n
O	33S:	Price difference – currency code (settlement currency) – amount (if field 31P has the value ,N', the intermediary transfers the money, otherwise, he/she charges it)	3a12n,2n 3a 12n,2n
O	34G/H	Interest accrued – interest days – currency code (settlement currency) – amount (if label 34 shows ,G', (positive) interest accrued has to be added to the market value, if it shows ,H', (negative) interest accrued has to be subtracted from the market value)	3n3a10n,2n 3n 3a 10n,2n
O	71C:	Fees and charges – constant **/BROK/** – currency code (settlement currency) – amount of brokerage fees (negative, if subtracted from settlement amount, positive, if added to settlement amount) – prefix brokerage fees: **'N'**, if negative, otherwise blank – key for brokerage fees – additional information on brokerage fees **'AC'** – different brokerage fee **'FC'** – free of brokerage fees **'HC'** – half the brokerage fees **'FR'** – free of bill **'PC'** – percentage brokerage fee (in case of trades mediated by brokers) *(for a detailed description, see pages **27-29**)*	6* /8a/3a7n,2n/[1a] [/[2x][/2x]] /8a/ 3a 7n,2n /[1a] [/[2x] [/2x]]

and/or

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT

		– constant **/FEES/**	/8a/
		– currency code (settlement currency)	<u>3</u>a
		– amount of charges (negative, if subtracted from settlement amount, positive, if added to settlement amount)	7n,2n
		– prefix amount of charges: **'N',** if negative, otherwise blank	/[1a]
	and/or		
		– constant **/MISC/**	/8a/
		– currency code (settlement currency)	<u>3</u>a
		– reinvestment amount	7n,2n
		– prefix reinvestment discount: **'N',** if negative, otherwise blank	/[1a]
		– indicator for reinvestment discount **'WA'**	[/[2x]
	and/or		
		– constant **/MISC/**	/8a/
		– currency code (settlement currency)	<u>3</u>a
		– bonus amount	7n,2n
		– prefix bonus amount: **'N',** if negative, otherwise blank	/[1a]
		– indicator for bonus **'BO'**	[/[2x]

		– bonus key
		  '01' - % on market value
		  '02' - EO per unit
		  '03' - % on face value
			[/<u>2</u>x]]

	and/or		
		– constant **/MISC/**	/8a/
		– currency code (settlement currency)	<u>3</u>a
		– bonus differential amount (negative: intermediary transfers the money, positive: intermediary charges the money)	7n,2n
		– prefix bonus difference: **'N',** if negative, otherwise blank	/[1a]
		– indicator for bonus difference **'BD'**	[/[2x]
	and/or		
		– constant **/COMM/**	/8a/
		– currency code (settlement currency)	<u>3</u>a
		– commission amount (negative, if subtracted from settlement amount, positive, if added to settlement amount)	7n,2n
		– prefix commission amount: **'N',** if negative, otherwise blank	/[1a]

		– indicator commission entry (in case of manual
		entry)
		  'PD' – entry of commission amount
		  'PM' – entry basis points
			[/[2x]

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT
O	71B:	Settlement information finance notes	8n/2n,7n3n/10n,2n
		1st row – last redemption date (last maturity) – discount rate	8n/2n,7n 8n /2n,7n
		2nd row – discount days – discount amount	3n/10n,2n 3n /10n,2n
		(for a detailed description, see page 30)	
O	36:	– exchange rate (indirect quotation related to one Euro)	7n,11n
M	34B:	Settlement details – currency code (settlement currency) – settlement amount	3a12n,2n 3a 12n,2n
O	57B	Information along with "CCP" transaction – "CCP" trade Indicator: 'J' – CCP trade exists – deactivated at present 'I' – Internal Settlement applies; trade will not be forwarded onto Clearstream/CBF/LION 'A' – Trade flagged for Bilateral Aggregation; the trade will not be forwarded onto Clearstream 'B' – Settlement Contract Note resulting from Bilateral Aggregation – CBF account number… … of clearing member – along with a CCP trade (deactivated at present) … of trade confirmation recipient – along with Internal Settlement, Bilateral Aggregation, or the Settlement Contract Note	1a[/4n] 1a [/4n]
		(for a detailed description, see page 31)	
O	20F	TVTIC (Trading Venue Transaction Identification Code)	52x

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O/M	LABEL	FIELD NAME	FORMAT

M	72:	Information sender to recipient	
		1st row:	4n[4n6n7n6n]
		– originator	4n
		– original intermediary (in case of forwarding/closing *Aufgaben*[1])	[4n
		– original trade no. (in case of forwarding/closing *Aufgaben*, reversals, countering trades)	6n7n
		– original settlement day (yymmdd) (in case of forwarding/closing *Aufgaben*, reversals, contract notes)	6n]
		2nd row:	4n[/6x][6n7n][N][/N][/2n,2n]
		– recipient of trade confirmation (in case of set-up ‚incl. Filiale = J', the CBF - account no. of the branch appears)	4n
		– German SIN	[/6x]
		– Underlying trade number	[6n7n]
		– prefix mid-way profit: 'N', if negative, otherwise blank (see 5th row)	[N]
		– prefix acc. dividend equivalent earnings: '/N', if negative, otherwise blank (see 6th row)	[/N]
		– selling markup	[/2n,2n]
		3rd row:	6n12n[9n6x]
		– trade date (YYMMDD)	6n
		– trade time (HHMMSSDDDDDD)	12n
		– Trade-Code-Suffix	[9n
		– Identification (trader ID) from XONTRO Trade (please note: trader IDs can only be seen at the originator's contract note)	6x]
		*(for a detailed description, see pages **32-33**)*	
		4th row:	
		– text field In case of trades in XONTRO TRADE: position 1-35: variable text after 'TX'-entry	[35x]

or

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[1] An *Aufgabe* is an intermediary's confirmation notice that he/she will act as temporary counterparty to a specific trade until he/she finds a buyer or seller (usually within 48 hours)

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O/M	LABEL	FIELD NAME	FORMAT

	In case of trades in XONTRO ORDER: Position 1-5: text **'BOSS/'** From position 6 on: variable text from orders	
or		
	In case of INVESTRO trades Position 1-9: text **'INVESTRO/'** From position 10 on: variable text from orders	
or		
	In case of EUFO trades Position 1-5: text **'EUFO/'** From position 6 on: variable text from orders	
or		
	In case of MAX-ONE trades: Position 1-4: text **'MAX/'** From position 5: variable text	
or		
	In case of OTC - trades entered via SAKI (MT511): Position 1-5: text **'SAKI/'** From position 6: variable text (max. 30 digits)	
or		
	In case of OTC - trades entered via SAKI (MT511) by third party: Position 1-6: text **'SAKIF/'** From position 7: variable text (max. 29 digits)	
or		
	In case of OTC - trades entered via FIX: Position 1-4: text **'FIX/'** From position 5: variable text (max. 31 digits)	
or		
	In case of OTC - trades entered via FIX by third party: Position 1-5: text **'FIXF/'** From position 6: variable text (max. 30 digits)	

5th row: [2n,3n[/[3n,7n][/7n,8n]]]

– bonus rate   [2n,3n
– reinvestment discount   [/[3n,7n]
– mid-way profit **(if negative, see row 2)**   [/7n,8n]]]

*(for a detailed description, see page **32**)*

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT
		6th row:	[[7n,8n][/9n,8n]]
		– initial offering price	[[7n,8n]
		– accumulated dividend equivalent earnings *(if negative, see 2nd row)*	[/9n,8n]]
		*(for a detailed description, see pages **34-35**)*	
		7th row:	[4a[11x]]
		– constant character string ,**PSET**'	[4a
		– PSET BIC Code	[11x]]
		(for a detailed description, see page 35)	
		8th row:	[4a[11x]]
		– constant character string ,**DEAG**' or '**REAG**'	[4a
		– xEAG BIC Code	[11x]]
		(for a detailed description, see page 35)	
		9th row:	[35x]
		– xEAG Safe Account	[35x]
		(for a detailed description, see page 35)	
		10th row:	[4a[11x]]
		– constant character string ,**DECU**' or '**RECU**'	[4a
		– xECU BIC Code	[11x]]
		(for a detailed description, see page 35)	
		11th row:	[35x]
		– xECU Safe Account	[35x]
		(for a detailed description, see page 33)	

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MT	512	CONTRACT NOTE/TRADE CONFIRMATION	
O/M	LABEL	FIELD NAME	FORMAT
		12th row:	[4a[11x]]
		– constant character string ‚**BUYR**' or '**SELL**'	[4a
		– BUYR or SELL BIC Code	[11x]]
		(for a detailed description, see pages 35-36)	
		13th row:	[35x]
		– BUYR or SELL Safe Account	[35x]
		(for a detailed description, see page 36)	
		14th row:	[3a7n,2n]
		– Currency flag (Settlement currency)	[3a
		– Fees	[7n,2n]
		(for a detailed description, see page 34)	

Rules:

Label 20 Trade number:

Trade numbers are allocated serially per trading day for each exchange trading place.

Along with EUFO trades, the trade number is constructed using the exchange trading place (183) and the DWZ order number.

INVESTRO/EUFO: 183

Label 21 Order reference:

If a trade is based on one order only and the executed order nominal is fully included in the trade, DWZ, MAX-ONE, or bank internal order numbers are entered in the order number field, depending on the parameters set in the processing control. If bank internal order numbers have been defined as optional fields and if it has not been entered, DWZ, ETS, or MAX-ONE order numbers are added.

If a trade is not based on an order, the field is automatically filled with the constant **'/NONREF'**. The same method is applied in case banks specify via parameters not to have order numbers delivered.

If the nominal amount of a trade consists of several orders, or the order nominal value is only partially included in the trade, and referencing for order numbers

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was selected, the value **'MT599'** is assigned to the field. Then, the subsequent MT599 contains the data of all accompanying orders. It contains up to 25 order numbers per trade number – up to 10 orders in the "realtime contract notes" version submitted via the system connection for banks ("SAKI") –, including the respective nominals. If necessary, further MT599s are produced.

The same logic is now likewise applied for the manual trade references, too. Among other things, this means: If the trade nominal amount represents only a partial nominal of the nominal amount originally entered by the intermediary – and thus having been supplied with a "MAN…" resp. "MFM…" reference –, then the constant character string "MT599" may be found in tag 21. The manual trade reference ("MAN…" or "MFM…") itself, including the nominal amount from the original entry that was included in this trade, is given in the MT599, 2nd line, that follows immediately after the MT512. This is true even in cases where the trade has one single trade reference only.

Additionally, it should be kept in mind that, under certain circumstances, a "mixture" of "true" (bank internal or DWZ-) order references and manual trade references may be found within the MT599.

In case of bank-internal OTC – numbers delivered via SAKI (MT511), the bank-internal OTC number is entered with the constant **'OTC'**.

In case of XONTRO trades not being based upon electronically entered orders, these trades will be assigned so called "manual trade references" at the Frankfurt Floor Stock Exchange location in the future. In case of manual trade entries, these trade references will be prefixed with a "**MAN**" or "**MFM**" constant.

Trades bearing the "**MAN**" prefix will be priced according to the so called "floor-range-cap" pricing model.

Trades having the "**MFM**" prefix represent so called "freelance-broker-mediated depository-bank-to bank" transactions, which will be priced using a fixed transaction fee.

In case of "automated *Aufgabe* ("pending trades") closures" along with CCP eligible instruments, they will be prefixed with a "**ZWA**" ("Zwangsschliessung") constant. This prefix ist, however, not used at present.

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Label 23 Trade type:

Field: Record type

Possible values:

011	Buy – contract note
012	Buy – direct trade
013	Buy – *Aufgabe*
014	Buy – closing of an *Aufgabe*
015	Buy – forwarding of an *Aufgabe*
016	Buy – reversal trade
017	Buy – INVESTRO
019	Buy – EUFO
021	Sell – contract note
022	Sell – direct trade
023	Sell – *Aufgabe*
024	Sell – closing of an *Aufgabe*
025	Sell – forwarding of an *Aufgabe*
026	Sell – reversal trade
027	Sell – INVESTRO
029	Sell – EUFO
417	Buy – entry confirmation
427	Sell – entry confirmation
511	Cancellation/ buy – contract note
512	Cancellation/ buy – direct trade
513	Cancellation/ buy – *Aufgabe*
514	Cancellation/ buy – closing of an *Aufgabe*
515	Cancellation/ buy – forwarding of an *Aufgabe*
517	Cancellation/ buy – INVESTRO
519	Cancellation/ buy – EUFO
521	Cancellation/ sell – contract note
522	Cancellation/ sell – direct trade
523	Cancellation/ sell – *Aufgabe*
524	Cancellation/ sell – closing of an *Aufgabe*
525	Cancellation/ sell – forwarding of an *Aufgabe*
527	Cancellation/ sell – INVESTRO
529	Cancellation/ sell – EUFO
611	Same–day cancellation/ buy – contract note
612	Same–day cancellation/ buy – direct trade
613	Same–day cancellation/ buy – *Aufgabe*
614	Same–day cancellation/ buy – closing of an *Aufgabe*
615	Same–day cancellation/ buy – forwarding of an *Aufgabe*
617	Same–day cancellation/ buy – INVESTRO
621	Same–day cancellation /sell – contract note
622	Same–day cancellation /sell– direct trade
623	Same–day cancellation /sell– *Aufgabe*
624	Same–day cancellation /sell– closing of an *Aufgabe*
625	Same–day cancellation /sell– forwarding of an *Aufgabe*

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627   Same–day cancellation /sell– INVESTRO

817   Same–day cancellation /buy – entry confirmation
827   Same–day cancellation /sell – entry confirmation

913   Deletion/buy – *Aufgabe*
915   Deletion/buy – forwarding of an *Aufgabe*
923   Deletion /sell – *Aufgabe*
925   Deletion / sell – forwarding of an *Aufgabe*

Field: Record type

Cancellation:

The data record corresponds to the original transaction. Therefore, prefixes for the original transaction and it's cancellation are identical.

Reversal trade:

This trade type is reversed with reference to the original trade. A new trade number is generated. The trade date field (field 31P) contains the date of the original trade. The transaction number of the original trade is delivered in field 72 (original trade number).
Please note: the ‚indicator own - account trade ‘ is delivered the same way as in the original trade.

Same–day cancellations:

These messages contain the same information as the cancellation messages. The message of the original transaction is contained in the same data carrier (not mandatory in case of several data carriers per exchange trading day).

Deletions of *Aufgaben*:

Aufgaben are technically deleted. As a result, the *Aufgaben* are removed from the intermediary's *Aufgaben* pool*.* Accrued brokerage fees will not be reversed. *Aufgaben* can be deleted after the end of the cancellation period. The field trade date (31P) contains the original trade date of the *Aufgaben.* The field transaction number (20) contains the original transaction number of the *Aufgaben*.

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

Label 23 Trade type:

Field: Indicator 'IW-trade':
Indicator which may be used for the indication in data record MT 510 (for detailed description, see TRICE – User Manual for File Transfer – trade type 04).

Field: Indicator exchange - related:
Trades are marked as exchange trades (BS) or OTC – trades (AB).

Regarding XONTRO trade contract notes, the field contains the following information:
- for trades in XONTRO Order and XONTRO Trade: always ‚AB' or ‚BS'
- for INVESTRO resp. EUFO trades: generally ‚AB'

Field: Indicator own- account trading:

- in XONTRO trade contract notes
The 'indicator own-account trading' of the recipient of the trade confirmation is shown (label 72, 2nd row). Exceptions are contract notes for intermediary's own-account trading. In such cases, the originator's 'indicator own-account trading' will be shown instead of the ' indicator own-account trading' of the recipient of the trade confirmation.
In case of interbank trades, the indicator field will remain blank.

Possible values:
EA – intermediary's own-account trading in case of *Aufgaben* closing generated by the system
EE – intermediary's own-account trading
P1 – bank's own-account trading
A1 – bank's customer business

Field: Netting Type Indicator:

This field is not assigned at present.

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Label 31P: Concluding details

Field: Trade date:
The field contains the transaction's trade date.

Field: Exchange trading place:
Name of the stock exchange at which the transaction was concluded (place of conclusion of the transaction for reporting purposes).

Possible values:

100 – Berlin
110 – Bremen (not used at present)
120 – Duesseldorf
124 – Quotrix
130 – Frankfurt Floor
140 – Hamburg
150 – Hanover
160 – Munich
170 – Stuttgart
183 – INVESTRO, EUFO

Field: Future value indicator:
If the additional detail **'FZ'** was entered manually, or in case the system automatically generates a '**FE'** for future value at offering date, this field contains the corresponding additional details.

Along with EUFO trades, '**FZ**' is always generated by the system.Label 30: the future value date field contains the corresponding date.

Field: Indicator manual entry interest days, discount days:
If interest days were entered manually via the additional information **'ZT'**, or discount days were entered manually via the additional information **'DT'**, the system will generate the indicator **'M'**.
The amount of interest days can be seen in label 34G/H:.
The amount of discount days can be seen in label 71B, 2nd row.

Label 30: Further concluding details

Field: Future value indicator:
In case of manual entry of additional information **'FZ'** (see field 31P
- fixed value indicator), or in case the system automatically generates '**FZ**' (in case of EUFO trades) or the future value at offering date **'FE'**, this field contains the corresponding future value date.
If no values were entered manually and the system did not generate any additional information, the field contains the value **'000000'**.

Field: Time of entry
The field contains time of trade entry in "hhmmss" format.

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Field: Exchange trading place of reporting system

So far, the value in "originator's exchange trading place" in field 31P has always been the exchange trading place where the trade was concluded pursuant to § 9 WPHG[2].

In the future, it may be the case that intermediaries operate at specific exchange trading places by using electronic stock exchange systems. In such a case, the electronic stock exchange has to be reported in this new field.

The same keys as for the field "originator's exchange trading place" and "exchange trading place of trade number" (field 20) can be used.

New is key 124 for Quotrix.

Since this new field is always automatically filled by XONTRO Trade, it can be used for reporting pursuant to § 9 WPHG.

Field: Indicator "deviant trade date"

This field must be filled whenever the trade date in field 72, 3rd differs from the trading day in field 31P. The key is "AA".

Field: Indicator "settlement trade"

This field is a provisional field which will come into effect in case of future demands from legislative authorities ("Meldewesen") will be introduced. Currently, it is not being used.

Field: MIC Venue:
If available, the segment MIC is delivered, otherwise, the operating MIC.

Field: OTC Post Trade Indicator:
OTC post trade indicator
001 = ACTX (crossed trade)
002 = CANC (cancellation)
101 = ACTX and CANC

Label 35A: Type and number of units/nominal value of security
The sub-field 'type of security' generally contains one of the following code words:

SHS	=	shares
BON	=	bonds
BCE	=	bonds, similar to certificates
CER	=	certificates
FUN	=	funds
SUB	=	subsidiary rights
RTE	=	profit-sharing rights
WTS	=	warrants
UNT	=	units
MSC	=	others

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[2] WPHG (*Wertpapierhandelsgesetz*) = German Securities Trading Law

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

Label 35B: Security information

1st row – Security ID no. (ISIN)

If the security master data does not contain an ISIN-WKN, the system automatically generates the dummy value 'XX0000000000'.

3rd row

Field: Type of custody

The custody type value corresponds to the custody type field value of the WM Table G16. Examples of the possible value range are (the list is not complete):

000	no field entry
001	GS, scrip account until instruments are issued
002	GS, scrip account, book-entry based after deposit of global certificate(s)
003	GS, one global certificate for the entire term to maturity
005	GS, temporary global certificate until units are issued
006	GS, debt book current account, individual book entry securities possible
007	GS, debt book current account, individual book entry securities not possible
008	GS, co-ownership share in global bearer cert. of CBF
009	Collective custody safekeeping
010	GS, NGS
011	GS, book entry physical certs. may only be deposited at or delivered from a foreign depository
012	GS, techn. global cert. (not eligible for collective safe custody, individual certs. may be in circulation).
013	GS, central depository, direct depository
014	GS, master certificate (BIS-ZU) for entire maturity
015	GS, temporary master cert. (BIS-ZU) until instruments are issued
016	GS, technical global certificate (BIS-ZU)
019	GS, co-ownership
020	individual safekeeping of securities
021	individual safekeeping if and when issued
022	individual safekeeping, so-called "in-house collective custody"
023	individual safekeeping debt book entry, no collective save custody
024	STR, posting to custody account only (no physical certs., no global certs.)
040	safekeeping of certs. abroad (physically deliverable)
041	securities in CBF international custody system (physically deliverable)
042	CBF international custody system, Cedel has exchanged global certificate (physically deliverable)
043	CBF international custody system , Cedel in temporary global certs.
044	securities in CBF international custody system (not physically deliverable)
045	CBF international custody system, Cedel in perm. global certs. (instruments not physically deliverable)
046	CBF international custody system in temporary global certs.
047	CBF international custody system in permanent global certs.
048	CBF international custody system, global certs. have been swapped
049	safekeeping of securities abroad (instruments not physically deliverable)
050	NEW Look Global Note (NGN)
088	Individual safekeeping, other (indices, derivatives, etc.)
091	Individual safekeeping, "in-house collective custody" for temporary SIN
092	Individual safekeeping of securities with temporary SIN
093	safekeeping of securities abroad with temporary SIN
096	GS, CBF-registered, GS-IGL for securities with temporary SIN

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

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097   GS, CBF-registered GS for temporary SIN
098   GS, CBF-registered GS-SVG for temporary SIN
099   AKV-Internal ISIN for temporary SIN

Label 35B: Securities details

3rd row
Field: Coupon date
Possible values:

dd.01.G	dd. January one-year
dd.02.G	dd. February one-year
dd.03.G	dd. March one-year
dd.04.G	dd. April one-year
dd.05.G	dd. May one-year
dd.06.G	dd. June one-year
dd.07.G	dd. July one-year
dd.08.G	dd. August one-year
dd.09.G	dd. September one-year
dd.10.G	dd. October one-year
dd.11.G	dd. November one-year
dd.12.G	dd. December one-year
dd.J/J	dd. January/July six-month
dd.F/A	dd. February/August six-month
dd.M/S	dd. March/September six-month
dd.A/O	dd. April/October six-month
dd.M/N	dd. May/November six-month
dd.J/D	dd. June/December six-month
31M01O	March 31/October 1 six-month
dd.01.4M	dd. January/May/September four-month
dd.02.4M	dd. February/June/October four-month
dd.03.4M	dd. March/July/November four-month
dd.04.4M	dd. April/August/December four-month
dd.01.VJ	dd. January/April/July/October quarter
dd.02.VJ	dd. February/May/August/November quarter
dd.03.VJ	dd. March/June/September/December quarter
dd.01.2M	dd. From January on two-month
dd.02.2M	dd. From February on two-month
dd.01.1M	dd. One month
dd.01.9M	dd. January/October nine-month
dd.02.9M	dd. February/November nine-month
dd.03.9M	dd. March/December nine-month
dd.04.9M	dd. April/January nine-month
dd.05.9M	dd. May/February nine-month
dd.06.9M	dd. June/March nine-month
dd.07.9M	dd. July/April nine-month
dd.08.9M	dd. August/May nine-month
dd.09.9M	dd. September/June nine-month
dd.10.9M	dd. October/July nine-month
dd.11.9M	dd. November/August nine-month
dd.12.9M	dd. December/September nine-month

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dd.01.5M	dd. January/June/November five-month
dd.02.5M	dd. February/July/December five-month
dd.03.5M	dd. March/August/January five-month
dd.04.5M	dd. April/September/February five-month
dd.05.5M	dd. May/October/March five-month
dd.06.5M	dd. June/November/April five-month
dd.07.5M	dd. July/December/May five-month
dd.08.5M	dd. August/January/June five-month
dd.09.5M	dd. September/February/July five-month
dd.10.5M	dd. October/March/August five-month
dd.11.5M	dd. November/April/September five-month
dd.12.5M	dd. December/May/October five-month
dd.01.7M	dd. January/August seven-month
dd.02.7M	dd. February/September seven-month
dd.03.7M	dd. March/October seven-month
dd.04.7M	dd. April/November seven-month
dd.05.7M	dd. May/December seven-month
dd.06.7M	dd. June/January seven-month
dd.07.7M	dd. July/February seven-month
dd.08.7M	dd. August/March seven-month
dd.09.7M	dd. September/April seven-month
dd.10.7M	dd. October/May seven-month
dd.11.7M	dd. November/June seven-month
dd.12.7M	dd. December/July seven-month
dd.01.8M	dd. January/September eight-month
dd.02.8M	dd. February/October eight-month
dd.03.8M	dd. March/November eight-month
dd.04.8M	dd. April/December eight-month
dd.05.8M	dd. May/January eight-month
dd.06.8M	dd. June/February eight-month
dd.07.8M	dd. July/March eight-month
dd.08.8M	dd. August/April eight-month
dd.09.8M	dd. September/May eight-month
dd.10.8M	dd. October/June eight-month
dd.11.8M	dd. November/July eight-month
dd.12.8M	dd. December/August eight-month
dd.01.ZM	dd. January/November ten-month
dd.02.ZM	dd. February/December ten-month
dd.03.ZM	dd. March/January ten-month
dd.04.ZM	dd. April/February ten-month
dd.05.ZM	dd. May/March ten-month
dd.06.ZM	dd. June/April ten-month
dd.07.ZM	dd. July/May ten-month
dd.08.ZM	dd. August/June ten-month
dd.09.ZM	dd. September/July ten-month
dd.10.ZM	dd. October/August ten-month
dd.11.ZM	dd. November/September ten-month
dd.12.ZM	dd. December/October ten-month
dd.01.EM	dd. January/December eleven-month
dd.02.EM	dd. February/January eleven-month
dd.03.EM	dd. March/February eleven-month
dd.04.EM	dd. April/March eleven-month
dd.05.EM	dd. May/April eleven-month

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

dd.06.EM	dd. June/May eleven-month
dd.07.EM	dd. July/June eleven-month
dd.08.EM	dd. August/July eleven-month
dd.09.EM	dd. September/August eleven-month
dd.10.EM	dd. October/September eleven-month
dd.11.EM	dd. November/October eleven-month
dd.12.EM	dd. December/November eleven-month
dd.01.ZJ	dd. January two-year
dd.02.ZJ	dd. February two-year
dd.03.ZJ	dd. March two-year
dd.04.ZJ	dd. April two-year
dd.05.ZJ	dd. May two-year
dd.06.ZJ	dd. June two-year
dd.07.ZJ	dd. July two-year
dd.08.ZJ	dd. August two-year
dd.09.ZJ	dd. September two-year
dd.10.ZJ	dd. October two-year
dd.11.ZJ	dd. November two-year
dd.12.ZJ	dd. December two-year
FLAT/ZE	no coupon date; payment at the end of maturity
FLAT/KZ	no coupon date
ABZINS	discounting (ADCA savings bond only)

3rd row

Field: Pool factor/conversion factor

For securities with pool factor (i.e. ABS instruments), redemption of individual securities is expressed by means of a pool factor. The market value is determined as follows:

Market value = nominal value x price x pool factor

In the context of Young funding debentures a conversion factor must be considered for determining the market value. The market value is determined as follows:

Market value = nominal value x price x conversion factor x exchange rate (if available)

4th row

Field: Serial securities identification number

If sellers trade in serial securities identification numbers, such serial ISINs are given in the first row of label 35B whereby the fourth row of this field remains blank. The ordinary shares securities identification number which goes with it is delivered in label 72/2nd row.
If sellers/buyers trade in ordinary shares ISINs, the first of the serial ISINs is contained in row 4. In field 72/2nd row, the ordinary shares ISIN is given again.

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

Label 82D: Counterparty

This field always contains the CBF account number and the LEI of the counterparty's **Settlement Institute**, even in cases where this number is the counterparty's Trading Member CBF account number simultaneously.

Along with EUFO trades, the field 82D contains the participant's number of the Vestima counterparty.

Label 87F: Buyer / Seller

This label is always delivered twice in each contract note. It contains the **Trading Member's** CBF account number for your own side and for the counterparty's side. This is true even in cases where the trading member's CBF account number is identical to the CBF account number of the settlement institute.

The specification is realized by the following constants:
‚**C**' for buyer
‚**D**' for seller

Along with EUFO trades, the fields 87F contain the participant's number of the Vestima counterparty and that of the INVESTRO participant.

Label 33T: Contract price

Contains the Net Asset Value (NAV) along with EUFO trades.

Label 32M: Market value

Contains the market value calculated by NAV multiplied by nominal amount in case of EUFO trades.

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Label 71C: Fees and charges

Field: Amount of brokerage fees

In case of <u>trades mediated by brokers</u> fees are not included in the settlement amount.

In case of <u>interbank trades</u>, possible negative brokerage fee amounts are subtracted from the settlement amount. If brokerage fee amounts are positive, they are added to the settlement amount.

<u>Scale 1 for bonds:</u>

Not applied any longer as of September 1, 1999.

<u>Scale 2 for bonds:</u>

For bonds issued by the German Federal Government (Bund), German Federal Railway (Bahn), German Federal Post Administration (Post), state governments (Länder), the Reconstruction Loan Corporation (KfW) and the German Equalization Bank (Dt. Ausgleichsbank), Staatsbank Berlin, Treuhandanstalt, ERP, German Unity Fund (Fonds "Deutsche Einheit"), Deutsche Reichsbahn and Currency Reform Compensation Board (Ausgleichsfonds Währungsumstellung), funding debentures.

For all non-Euro denominated issues, the nominal amount is converted to Euro.

0	=	up to	25,000	0.7500 ‰	of the face value; min. 0.75
1	=	above up to	25,000 50,000	0.4000 ‰	of the face value; min. 18.75
2	=	above up to	50,000 125,000	0.2800 ‰	of the face value; min. 20.00
3	=	above up to	125,000 250,000	0.2600 ‰	of the face value; min. 35.00
4	=	above up to	250,000 500,000	0.1600 ‰	of the face value; min. 65.00
A	=	above up to	500,000 1,000.000	0.1000 ‰	of the face value; min. 80.00
B	=	above up to	1,000.000 1,500.000	0.0750 ‰	of the face value; min. 100.00
C	=	above up to	1,500.000 2,000.000	0.0625 ‰	of the face value; min. 112.50
D	=	above up to	2,000.000 2,500.000	0.0600 ‰	of the face value; min. 125.00
E	=	above up to	2,500.000 3,500.000	0.0500 ‰	of the face value; min. 150.00
F	=	above up to	3,500.000 5,000.000	0.0400 ‰	of the face value; min. 175.00
G	=	above up to	5,000.000 15,000.000	0.0300 ‰	of the face value; min. 200.00

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H	=	above	15,000.000		
		up to	25,000.000	0.0250 ‰	of the face value; min. 450.00
I	=	above	25,000.000		
		up to	50,000.000	0.0200 ‰	of the face value; min. 625.00
J	=	above	50,000.000	0.0150 ‰	of the face value; min. 1,000.00

Scale 3 for bonds:

For cum-warrant bonds and convertible bonds; for issues denominated in Reichsmark; for participation certificates quoted in percentage; for zero bonds and Asset Backed Securities (ABS) on the basis of market value.

For all other issues which are not part of scale 2 for bonds; for index certificates based on the market value. For all non-Euro denominated issues, the nominal amount is converted to Euro.

0	=	up to	25,000	0.7500 ‰	of the face value; min. 0.75
1	=	above	25,000		
		up to	50,000	0.4000 ‰	of the face value; min. 18.75
2	=	above	50,000		
		up to	125,000	0.2800 ‰	of the face value; min. 20.00
3	=	above	125,000		
		up to	250,000	0.2600 ‰	of the face value; min. 35.00
4	=	above	250,000		
		up to	500,000	0.1600 ‰	of the face value; min. 65.00
5	=	above	500,000		
		up to	1,000.000	0.1200 ‰	of the face value; min. 80.00
6	=	above	1,000.000		
		up to	2,500.000	0.0800 ‰	of the face value; min. 120.00
7	=	above	2,500.000	0.0600 ‰	of the face value: min. 200.00

Scale for shares, subscription rights and warrants as well as participating certificates quoted in units:

For shares of the DAX-30

0.4 ‰ of the market value (min. 0.75 EUR)

and for all other shares,

0.8 ‰ of the market value (min. 0.75 EUR)

charged on all exchange trading places.

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Label 71C: Fees and charges

Field: Key for brokerage fees

The numbers in the first column represent the key for brokerage fees from the respective brokerage fee scales.

Please note that contract notes, which were created upon allotment are not allocated a key for brokerage fees, since in these cases the original nominal may have been changed.

Field: Additional information on brokerage fees

The additional information on brokerage fees field ‚PC' can only be shown in case of trades mediated by brokers. It is currently changed to ‚AC' in the data carrier.

Label 71B: Settlement information finance notes

2nd row
Field: Discount days / discount amount

Discount days and discount amount are generally delivered without a prefix. In a case where either the fields „discount days" or "discount amount" are filled with the value zero, all fields are filled nevertheless.

Label 57B: Information in case of "CCP" – transactions

Field: Indicator 'CCP transaction' resp. 'Internal Settlement':

Trades subject to Internal Settlement are flagged with the character constant 'I'; those trades having been flagged with an 'I' will not be forwarded onto Clearstream/CBF/LION; they will have to be accounted/booked by the recipients themselves.

Trades marked for bilateral aggregation using an 'A' will not be forwarded onto Clearstream for settlement.

Settlement contract notes resulting from bilateral aggregation will be flagged with a 'B'; they will be forwarded onto Clearstream for delivery.

Field: CBF account number (Clearing Member resp. Recipient):

Along with Internal Settlement, along with trades marked for bilateral aggregation, as well as along with settlement contract notes, the contract note recipient's CBF account number (identical to Label 72, 2nd row) is inserted here.

Label 20F: TVTIC (trading venue transaction identification code)

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Label 72: Information sender to recipient

1st row
Field: Originator

This field contains the 4-digit CBF- account no. of originating bank or intermediary.

For INVESTRO resp. EUFO trades, the order recipient's ("OHA") 4-digit CBF-account no. is used,

Field: Original intermediary/ trade number/ trade date

A combination of the 'original intermediary', 'original trade number' and 'original trade date' fields is only possible in the context of closing or forwarding *Aufgaben*.

Reversal trades contain the fields 'original trade number' and 'original trade date'.

In addition, an 'original trade date' may be displayed in the context of closing same-day *Aufgaben* and the resulting contract notes.

Label 72: Information Sender to recipient

2nd row
Field: Recipient of trade confirmation

This field contains the 4-digit CBF- account no. of the bank receiving the trade confirmation. The recipient is the institute (branch or headquarters) involved in the transaction. The header generally contains the headquarters' S.W.I.F.T. address in all messages.
If during processing control the option 'Incl. Filialen' (including branches) was selected, the branch number appears here that contains the data of the headquarters.

Field: - WKN
The format of the field will be changed according to the planned modification of WKNs from numeric to alphanumeric. Since the alphanumeric WKN is only a temporary solution in the process of changing over to the usage of ISINs, the character of the field will be changed from "mandatory" to "optional".
The field will be filled automatically from XONTRO Trade, if and as long as available.

Field: -Selling markup
This field is currently not in use. In the course of the next INVESTRO release, it will be decided if and how the field will be used.

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

3rd row

Field: (Differing) Trade date / trade time

This field serves reporting purposes pursuant to §9 WpHG (Securities Trading Act). It is currently always identical to the (maybe differing) trade date (label 31P).

As of October 29, 2001, this field may be filled with a "differing trade date", which is **n o t** an exchange trading day. Hereby transactions outside of exchange trading days should be covered. In such cases, the trade date differs from the trading day (label 31P).

Field: Trade code suffix

This field is filled with nine "0"s at present.

Field: Identification indicator

XONTRO Trade direct trades
The last 6 digits of the originator's identification indicator are shown here.

4th row

Field: Text field

This field displays text from XONTRO Trade, XONTRO Order, MAX-ONE, or INVESTRO resp. EUFO.

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Label 72: Information sender to recipient

Please note: the following fields are only needed by INVESTRO members!

5th row
Field: Bonus rate

The rate is the bonus rate as contained in the condition table INVESTRO:
- if the purchase does not lead to reinvestment, bonus rate 1 is entered,
- if the purchase does lead to reinvestment, bonus rate 2 is entered
or
- the bonus rate entered in an INVESTRO trade entry.

In case of EUFO trades, the field always contains a value of 0.

Field: Reinvestment discount

A value will be allocated to the field whenever a reinvestment discount is contained in WSS,
or
in case a reinvestment discount has been entered in INVESTRO trade entry (short code „WR").

In case of EUFO trades, no value is assigned to this field.

Field: Mid-way profit

A value will be allocated to the field whenever a mid-way profit is contained in WSS ,
or
in case a mid-way profit has been entered in INVESTRO trade entry.

In case of negative mid-way profits, the respective negative sign will be displayed in label 72, 2nd row.

With EUFO trades, no value is assigned to this field.

6th row
Field: Initial offering price

A value will be allocated to the field in case buy orders were marked for reinvestment price or redemption price,
or
in case the initial offering price has been entered in INVESTRO trade entry (short code "AP").

In case of EUFO trades, the field always contains a value of 0.

Field: - accumulated, dividend equivalent earnings

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A value will be allocated to the field in case accumulated, dividend equivalent earnings are contained in WSS,
or
in case accumulated, dividend equivalent earnings have been entered in INVESTRO trade entry.

In case of a negative accumulated, dividend equivalent earnings, the respective negative sign will be displayed in label 72, 2nd row.

With EUFO trades, no value is assigned to this field.

Please note: In the rows 7 … 13 the counterparty's settlement chain (Vestima participant) will be shown in case of EUFO trades.
Rows 7 .. 14 are always filled along with EUFO trades.

7th row
Field: PSET

Indication of the Place of Settlement given as BIC.

8th row
Field: DEAG or REAG

Indication of the Delivering or Receiving Agent. If not existing, then only "DEAG" or "REAG" will be delivered here.

9th row
Field: xEAG Safe Account

Indication of the Safe Account of the Delivering or Receiving Agent at the Place of Settlement. If not existing, then "**MSC-NONREF**" will be delivered here.

10th row
Field: DECU or RECU

Indication of the Custodian. If not existing, then only "**DECU**" or "**RECU**" will be delivered here.

11th row
Field: xECU Safe Account

Indication of the Safe Account of the Custodian at the Delivering or Receiving Agent. If not existing, then "**MSC-NONREF**" will be delivered here.

12th row
Field: BUYR or SELL

Buyer or seller, given as BIC. If not existing, then only "BUYR" or "SELL" will be delivered here.

13th row
Field: BUYR or SELL Safe Account

Safe Account of the Buyer or Seller. If not existing, then "**MSC-NONREF**" will be delivered here.

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14th row
Field: Fees

This row contains the currency flag and the fees (difference from settlement amount and market value). In case no fees were calculated, the field contains a value of 0.

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Free form message (MT 599)

(Allocation of orders to contract notes)

Function: This message type is used for the transmission of orders and nominal values relating to the contract notes, provided that in the context of processing control a referencing pursuant to parametrisation has been selected.
This message type may only be used in connection with a MT512 (For further information see MT 512, field 21:)

MT	599	FREE FORM-MESSAGE	
O/M	LABEL	FIELD NAME	FORMAT
M	20:	Transaction number (TRN, sequential number)	6n7n
M	79:	1st row: - trade number to which the subsequent information (row 2 … row 26) shall be applied (field 20 from the MT512) - record type (corresponds to the subfield "record type" from the MT512 tag 23)	3n6n7n/3n 3n6n7n /3n
		2nd row … 26th row: Sub field 01:	
		DWZ order number from the MT596 with a constant prefix 'DWZ'	DWZ6n7n
		or MAX-ONE order number with a constant prefix 'MAX'	MAX6n7n
		or manual trade reference from a manual trade entry, prefixed with a 'MAN' constant (floor-range-cap price)	MAN6n7n
		or manual trade reference from a manual trade entry, prefixed with a 'MFM' constant (fixed price)	MFM6n7n
		or manual trade reference from an "automated *Aufgabe* ("pending trade") closure" along with CCP eligible instruments, prefixed with a 'ZWA' constant (currently disabled)	ZWA6n7n
		or bank internal order number from the MT500/501	16x
		2nd row … 26th row: Sub field 02:	
		type of security (as in field 35A of the MT512) quantity or face value (nominal value) 2nd row … 26th row: Sub field 03: proportional (per order) settlement amount	/3a 10n, 3n /10n, 4n

S.W.I.F.T.- Message formats for contract notes and trade confirmations from XONTRO Trade

Rules   If the "internal bank order number" indicator was selected in the context of processing control, and if <u>no</u> bank internal order numbers are available, then either the DWZ order number or the MAX-ONE order number (without constants) will be entered in Sub field 01.

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Opening records and concluding records for contract notes data carriers in XONTRO Trade (MT598)

Function: This message type is used for opening and concluding data records of contract note data carriers in XONTRO Trade.

MT	598	OPENING /CONCLUDING RECORDS FOR CONTRACT NOTE DATA CARRIERS	
O/M	LABEL	FIELD NAME	FORMAT
M	20:	Transaction number (TRN)	6n7n
		- yymmdd (exchange trading day)	6n
		- Serial no.	7n
M	12:	Message type used for transmitting this message 000 – opening record 002 – concluding record	3n
M	77E:	Message pursuant to special agreement (see rules)	73x

Rules: **Field 20 (serial no.):**
This field contains the internal DWZ transmission number per bank. It is a serial number counted up per bank and exchange trading day for all transmissions effected by XONTRO Trade. Internal DWZ transmission numbers in the opening and closing sentence are identical per batch.

Field 77E:

Opening sentence of a transmission (Field 12: 000)	10x6n6n6n[/1a]
Transmission identification	10x
'BOEGA-SDT ' (floor trading data carrier)	
or	
'BOEGA-SDTA' (floor trading data carrier from	
evening exchange session)	
Date of production (yymmdd)	6n
Time of production (hhmmss)	6n
Exchange trading day (yymmdd)	6n
indicator – last transmission of XONTRO TRADE-SDT	[/1a]
of exchange trading date **'L'** – last transmission	
Closing sentence of a transmission (field 12: 002)	10x6n/10n,3n/12n,2n
Transmission identification 'BOEGA-SDT '	10x
Number of records transmitted (incl. heading and	6n
trailing records)	
Nominal amount (field 35A; sum of all MT512s;	/10n,3n
numerical overflow is neglected)	
Settlement amount (field 34B; sum of all MT512s;	/12n,2n
numerical overflow is neglected).	